

Office of the State Treasurer
Transportation Investment Act (TIA) Holdings
As of June 30, 2018

Transportation Investment Act (TIA): Portion of sales tax proceeds received pursuant to the Transportation Investment Act. The portfolio maintains a duration between .1 and 1.5 with a target duration of .50 considering future tax receipts and cash flow needs. The performance objective is to meet or exceed the Bank of America Merrill Lynch 0 to 1-year U.S. Treasury Index.

Duration: 0.91

DESCRIPTION	ASSET CATEGORY	MATURITY	PAR VALUE	ORIGINAL COST	MARKET VALUE	MOODY'S	S&P	FITCH
DOMESTIC BANK RATED A-1	Collateralized Bank Deposit ¹	07/02/18	\$ 23,020,506	\$ 23,020,506	\$ 23,020,506	P-1	A-1	F1
DOMESTIC BANK RATED A-1	Term Repurchase Agreement	07/02/18	50,000,000	50,000,000	50,000,000	NR	A-1	NR
DOMESTIC BANK RATED A-1	Term Repurchase Agreement ²	07/05/18	15,000,000	15,000,000	15,000,000	NR	A-1	NR
FOREIGN BANK RATED A-1	Term Repurchase Agreement ²	07/09/18	10,000,000	10,000,000	10,000,000	NR	A-1	NR
DOMESTIC BANK RATED A-1	Term Repurchase Agreement ²	07/11/18	25,000,000	25,000,000	25,000,000	NR	A-1	NR
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Bond	07/27/18	10,000,000	9,942,580	10,028,681	Aaa	AA+	AAA
FOREIGN BANK RATED A-1+	Term Repurchase Agreement	08/04/18	23,000,000	23,000,000	23,000,000	P-2	A-1+	NR
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Bond	10/12/18	10,000,000	9,942,680	9,987,261	Aaa	AA+	AAA
FEDERAL NATIONAL MORTGAGE ASSOCIATION	Fixed Rate Bond	10/19/18	10,000,000	9,975,400	9,994,280	Aaa	AA+	AAA
FEDERAL NATIONAL MORTGAGE ASSOCIATION	Fixed Rate Bond	11/27/18	10,000,000	10,061,500	9,995,647	Aaa	AA+	AAA
DOMESTIC BANK RATED A-1	Term Repurchase Agreement	12/13/18	35,000,000	35,000,000	35,000,000	NR	A-1	NR
FEDERAL NATIONAL MORTGAGE ASSOCIATION	Fixed Rate Bond	02/26/19	10,000,000	9,945,600	9,951,722	Aaa	AA+	AAA
U.S. TREASURY	U.S. Treasury Note	10/31/22	10,000,000	9,982,422	9,743,461	Aaa	AA+	AAA
U.S. TREASURY	U.S. Treasury Note	11/30/22	5,000,000	4,971,484	4,861,204	Aaa	AA+	AAA
			\$ 246,020,506	\$ 245,842,172	\$ 245,582,763			

Notes:

1. Collateralized Bank Accounts are secured by collateral permitted by statute, held by a third-party custodian, marked-to-market daily, and having market value equal to or exceeding 110% of the deposit; FHLB letters of credit; or the Secure Deposit Program.
2. Extendable Term Repurchase Agreements reprice monthly. If not extended at reprice date, both parties have option to call/put at par within 5 business days.

07/25/18
UNAUDITED

Schedule III